

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	9/30/2008
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$714,627,402	\$1,238,654,925
% of total pool	36.59%	63.41%
Portfolio Duration*	0.332	1.673
Index Duration*	0.366	1.701
% of index	90.71%	98.35%
Weighted Average Days to Maturity	121	654
Earned Income Yield	2.387%	6.459%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling on 10/1/08. After the trades settle, Core duration increases to 1.70